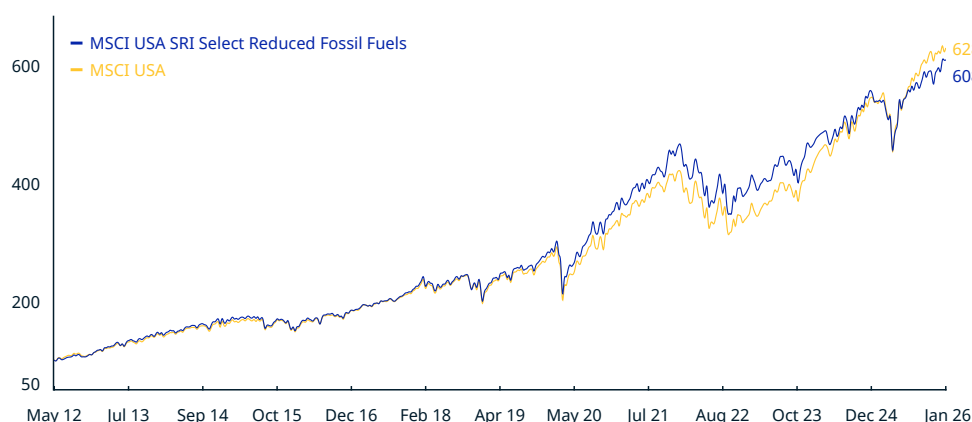


MSCI USA SRI Select Reduced Fossil Fuels Index (USD)

The MSCI USA SRI Select Reduced Fossil Fuels Index is based on the MSCI USA Index, its parent index, and includes large and mid-cap securities of the U.S equity market. The index aims to represent the performance of companies that are consistent with specific values and climate change based criteria, as well as exhibit a high minimum level of ESG performance. The Index is designed for investors seeking a diversified Socially Responsible Investment (SRI) benchmark comprised of companies with strong sustainability profiles while avoiding companies incompatible with values screen or having exposure to fossil fuels through extraction and production activities, power generation activities or reserves ownership. Constituent selection is based on research provided by MSCI ESG Research. The Index is float-adjusted market capitalization weighted and a 5% capping is applied on issuer weights in the Index.

For a complete description of the index methodology, please see [Index methodology - MSCI](#).

CUMULATIVE INDEX PERFORMANCE – NET RETURNS (USD) (MAY 2012 – JAN 2026)



ANNUAL PERFORMANCE (%)

Year	MSCI USA SRI Select Reduced Fossil Fuels	MSCI USA
2025	11.04	17.31
2024	13.45	24.58
2023	23.88	26.49
2022	-18.80	-19.85
2021	30.49	26.45
2020	26.28	20.73
2019	31.80	30.88
2018	-4.67	-5.04
2017	22.92	21.19
2016	10.28	10.89
2015	-1.27	0.69
2014	13.96	12.69
2013	34.02	31.79

INDEX PERFORMANCE – NET RETURNS (%) (JAN 30, 2026)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since May 31, 2012
					3 Yr	5 Yr	10 Yr		
MSCI USA SRI Select Reduced Fossil Fuels	3.31	3.42	13.51	3.31	14.40	11.37	14.57	14.12	
MSCI USA	1.27	1.24	15.32	1.27	20.67	13.89	14.99	14.39	

FUNDAMENTALS (JAN 30, 2026)

Div Yld (%)	P/E	P/E Fwd	P/BV
1.42	26.13	20.55	4.91
1.16	27.97	22.26	5.57

INDEX RISK AND RETURN CHARACTERISTICS (MAY 31, 2012 – JAN 30, 2026)

	Beta	Tracking Error (%)	Turnover (%) ¹	ANNUALIZED STD DEV (%) ²			SHARPE RATIO ^{2, 3}				MAXIMUM DRAWDOWN	
				3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr	Since May 31, 2012	(%)	Period YYYY-MM-DD
MSCI USA SRI Select Reduced Fossil Fuels	1.00	3.31	27.70	13.17	16.37	15.65	0.73	0.54	0.81	0.87	33.20	2020-02-19—2020-03-23
MSCI USA	1.00	0.00	2.16	11.90	15.27	15.23	1.25	0.72	0.85	0.91	34.16	2020-02-19—2020-03-23

¹ Last 12 months

² Based on monthly net returns data

³ Based on NY FED Overnight SOFR from Sep 1 2021 & on ICE LIBOR 1M prior that date

MSCI USA SRI Select Reduced Fossil Fuels Index (USD)

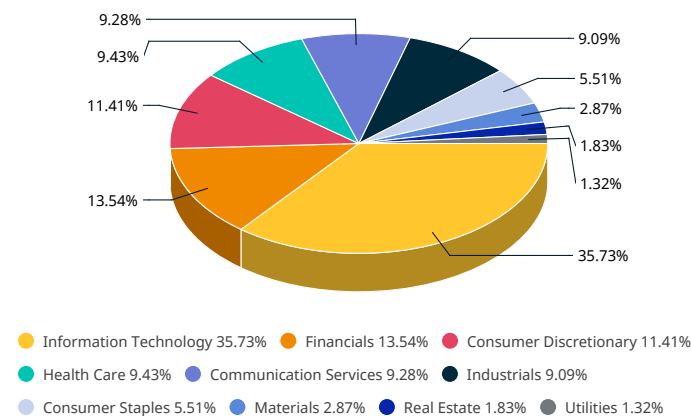
INDEX CHARACTERISTICS

	MSCI USA SRI Select Reduced Fossil Fuels	MSCI USA
Number of Constituents	151	544
	Weight (%)	
Largest	10.39	7.70
Smallest	0.05	0.01
Average	0.66	0.18
Median	0.27	0.06

TOP 10 CONSTITUENTS

	Index Wt. (%)	Parent Index Wt. (%)	Sector
NVIDIA	10.39	7.70	Info Tech
LAM RESEARCH CORP	4.68	0.49	Info Tech
APPLIED MATERIALS	4.18	0.43	Info Tech
TESLA	4.05	2.02	Cons Discr
VERIZON COMMUNICATIONS	3.47	0.31	Comm Srvcs
INTEL CORP	3.42	0.35	Info Tech
TEXAS INSTRUMENTS	3.19	0.32	Info Tech
DISNEY (WALT)	3.14	0.34	Comm Srvcs
HOME DEPOT	2.64	0.62	Cons Discr
INTUIT	2.27	0.23	Info Tech
Total	41.43	12.80	

SECTOR WEIGHTS



The MSCI USA SRI Select Reduced Fossil Fuels Index was launched on Oct 04, 2019. Data prior to the launch date is back-tested test (i.e. calculations of how the index might have performed over that time period had the index existed). There are frequently material differences between back-tested performance and actual results. Past performance – whether actual or back-tested – is no indication or guarantee of future performance.

ABOUT MSCI

MSCI (NYSE: MSCI Inc.) strengthens global markets by connecting participants across the financial ecosystem with a common language. Our research-based data, analytics and indexes, supported by advanced technology, set standards for global investors and help our clients understand risks and opportunities so they can make better decisions and unlock innovation. We serve asset managers and owners, private-market sponsors and investors, hedge funds, wealth managers, banks, insurers and corporates. To learn more, please visit www.msci.com.

The data, data feeds, databases, reports, text, graphs, charts, images, videos, recordings, models, metrics, analytics, indexes, assessments, ratings, scores, software, websites, products, services and other information delivered in connection with this notice (the "Information"): (a) are proprietary information of MSCI and its suppliers, (b) may not be used for commercial purposes without prior written permission from MSCI Inc. or its affiliates ("MSCI"), and (c) are not investment advice and must not be relied on as such. The Information and its use are further subject to the disclaimer at <https://www.msci.com/legal/notice-and-disclaimer>. As detailed therein, MSCI AND ITS SUPPLIERS MAKE NO EXPRESS OR IMPLIED WARRANTIES OF MERCHANTABILITY, FITNESS FOR A PARTICULAR PURPOSE OR OTHERWISE WITH RESPECT TO THE INFORMATION HEREIN AND DISCLAIM ALL LIABILITY TO THE MAXIMUM EXTENT PERMITTED BY LAW. For information about how MSCI collects and uses personal data, refer to <https://www.msci.com/privacy-pledge>.

© 2026 MSCI Inc. All rights reserved.

